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RANDOM NUMBER GENERATOR PACKAGE LLRANDOM

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ABSTRACT

This report is intended to describe an interim version of a computer program package for random number generation on the IBM System/360. The package, when called by a FORTRAN IV program, will deliver either a single value or an array (of specified size) of single precision uniformly, normally, or exponentially distributed pseudo-random deviates, or a single value or an array of uniformly distributed integers between 1 and 2³¹-1. The package also has the ability (optional) to "shuffle" the pseudo-random numbers to obtain "better" statistical properties.

Prepared by:



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I. Introduction.

Numerous random number generators have been proposed for the System/360. Several of these generators have been incorporated into the subroutine library here at the Computer Center. The adequacy of some of these generators has rested on the results of some rather weak tests for randomness; recent results in the literature have shown many of these generators to be very poor performers. This report will describe an interim version of a package for random number generation which has stood up under intensive statistical testing and is deemed to be very satisfactory for the System/360. (The statistical testing will be reported elsewhere.)

The package, when called by a FORTRAN IV program, will deliver either a single value or an array (of specified size) of single precision, uniformly, normally, or exponentially distributed pseudo-random deviates or a single value or an array of pseudo-random integers uniformly distributed between 1 and 2³¹-1. The package also has the ability (optional) to "shuffle" the pseudo-random numbers to obtain "better" statistical properties.

Further refinements will be made to this generator; however, it is now available for use in an interim version under the name LLRANDOM.

Future versions will be announced through the W. R. Church Computer

Center Newsletter. The changes envisioned will be internal and aimed at increasing speed and efficiency of coding. The actual numbers produced in future versions will remain the same as described here, as will the FORTRAN calling sequence.

Some definitions. By "random number generator" or "pseudo-random number generator" is meant an algorithm by which sequences of numbers

are produced which follow a given probability <u>distribution</u> and possess the <u>appearance</u> of randomness. Without attempting to address the still unresolved philosophical question of what a random sequence is, the underlined words above are the keys to random number generation on a digital computer. The term <u>sequence</u> implies that many random numbers must be produced serially from the algorithm. The user may need only a very few of these numbers, however we generally require that the algorithm be able to produce very many numbers. <u>Distribution</u> implies that we can associate a probability statement with the occurrence of each random number. The distribution is usually taken to be uniform, that is, within a given range the probability of occurrence of a given number is the same as for any other number in a similar range. If the algorithm produces, say, m distinct numbers then the probability of occurrence for any one of them is 1/m.

Lastly, we speak of the <u>appearance</u> of randomness. As will be shown next, the actual implementation of the algorithm is a recurrence relation where each succeeding number is a function of the preceding number. True randomness would require independence of successive numbers; however, the algorithm generates a deterministic sequence. Algorithms for random number generation do, however, yield sequences which appear to be random, hence the term "pseudo-random numbers." It is this characteristic which is the subject of statistical testing, that is, one asks, "how random does the given sequence appear?"

The uniform random number generator which forms the basis of the package described here is a <u>Lehmer congruential generator</u>. The recurrence relation is given by

$$X_{n} \equiv A \cdot X_{n-1} + C \pmod{m}. \tag{1}$$

This generator produces integer random numbers between 1 and m.

These integer values may then be transformed into real-valued numbers between 0.0 and 1.0 or into any desired distribution by an appropriate transformation.

II. The Generator.

The recurrence relation given in equation (1) is actually called a "Lehmer mixed congruential generator." The term $\underline{\text{mixed}}$ comes from the fact that it involves a multiplication by a constant, A, plus an addition of a constant, C. The actual implementation used in LLRANDOM is called a "multiplicative," or "pure," congruential generator in that we take C = 0, giving

$$X_{n} \equiv A \cdot X_{n-1} \pmod{m}. \tag{2}$$

The field of positive integers is, of course, infinite. It is a reality of digital computers that only a finite number of positive integers are expressible. Specifically, we are limited to the word size of the System/360. This word size is 32 bits with one bit reserved for the algebraic sign; hence, an obvious choice for m is 2^{31} . The product $A \cdot X_{n-1}$ is formed by the System/360 in two adjacent registers yielding a result which may be as large as 2^{63} . We must, however, reduce this product to a number less than or equal to 2^{31} . The mod, or modulo, operation accomplishes this. The product $A \cdot X_{n-1}$ is divided by 2^{31} leaving a quotient which is some multiple of 2^{31} and a remainder which is strictly less than 2^{31} . It is this remainder which is the next pseudo-random number X_n in the equation (1).

On first examination it would appear that a full 2^{31} numbers could be generated by the sequence (1). This is not the case, unless A and m are chosen properly. We define a term called the <u>period</u> which is the number of unique random numbers computable for a given choice of A and m. To illustrate the concept, assume we have a six-bit word with one bit for a sign. We then have $m = 2^5 = 32$. Choose A = 9 and work through a sequence starting with $X_0 = 1$.

| Step n | X _{n-1} | $A \cdot X_{n-1}$ | $A \cdot X_{n-1} \pmod{2^5}$ |
|--------|------------------|-------------------|------------------------------|
| | | | |
| 1 | 1 | 9 | 9 |
| 2 | 9 | 81 | 17 |
| 3 | 17 | 153 | 25 |
| 4 | 25 | 225 | 1 |
| 5 | 1 | 9 | 9 |
| • | • | • | • |
| • | • | • | • |
| | • | • | • |
| | | | |

Note that the modulus of this generator is 32, however we have realized a period of only 4, that is the sequence of 1, 9, 17, 25, 1, 9, . . . repeats after only 4 numbers. Obviously, care must be taken to insure that such occurrences do not happen in a random number generator. Hopefully, the period will also be independent of the starting value, X_0 .

A great deal of work has been done on number theoretic considerations for the choice of m so as to yield a maximum period length (see Knuth³). To summarize, generators with modulus $m = 2^p$ for any integer, p, can have a maximum period of m/4, or, for the System/360, $2^{31}/4 = 2^{29}$; the period may also depend on the starting value. When the modulus m is a prime number, the maximum possible period is m - 1.

It so happens that the largest prime less than or equal to 2^{31} is $2^{31} - 1$, which is most fortuitous. Hence, choosing $m = 2^{31} - 1$ we can achieve a maximum period of $m - 1 = 2^{31} - 2$. These results produce only upper bounds on the period length. Recall in the example above, the maximum period possible is $2^5/4 = 2^3 = 8$, but that a period of only 4 was observed. This naturally leads to considerations of the choice of the multiplier, A.

Success in achieving a maximum period lies with the choice of the multiplier. Again, to briefly summarize the pertinent number theory, for a modulus 2^{31} the multiplier A must differ by 3 from the nearest multiple of 8; the starting value, X_0 , must be odd; A must be one greater than a multiple of 4; and C must be odd. These conditions only assure a maximum period of m/4, not necessarily good statistical properties. For the random number generator described here (LLRANDOM) we are choosing C = 0; hence, this length is not achievable if $m = 2^{31}$. Luckily, the conditions on choosing A for the modulus $m = 2^{31} - 1$ are more easily met and we can achieve the maximum period.

Utilizing some of the nice number theoretic properties of the number $2^{31} - 1$, to achieve a maximum period, A must be a positive primitive root of $2^{31} - 1$ or a power of such a number. This is generally not easy to find; the value of A used in the generator described here is 7^5 . The number 7 is a positive primitive root of $2^{31} - 1$ and raising 7 to the fifth power results in the multiplier 16807 which is also a positive primitive root of $2^{31} - 1$ (Lewis, Goodman, and Miller¹) and satisfies some conditions regarding the statistical performance of the generated sequence. These conditions will not be discussed here.

The generator

$$X_n \equiv 7^5 \cdot X_{n-1} \pmod{2^{31}-1}$$
 (3)

is the generator reported in Lewis, Goodman, and Miller¹. The authors cite the results of very extensive tests on this generator, all of which show that it is very satisfactory.

A. <u>Division simulation</u>. A practical consideration for random number generators is that they be fast, hopefully without requiring excessive memory to achieve speed. In many applications rather large quantities of numbers are needed and the speed of the generator can be crucial.

Nearly all random number generators are coded as subroutine or function subprograms in the assembler or machine language of the computer. The algorithm for implementing (3) is rather simple, involving a multiplication and then a division to effect the modulo operation. On most computers the division operation is rather slow as compared to the multiplication operation. In the past, the multiplier A was chosen so that its binary representation contained many zeroes, thereby speeding the multiplication. Unfortunately, this choice was at the expense of the period length, since such multipliers rarely met the number theoretic conditions for a maximum period. For the LLRANDOM generator (3) described here, the division operation has been replaced by a division simulation involving two shifts and an add instruction. Should a fixed-point (integer) overflow occur, two more additions are required to correct the situation.

The ordinary division on a System/360 Model 67-2 requires 8.49 micro-seconds. Without overflow, the simulation requires only 3.45

micro-seconds. When overflow occurs, the simulation takes an additional 2.32 micro-seconds for a total of 5.77 micro-seconds. These overflows occur quite rarely, on the order of only once in 250,000 iterations.

The division simulation algorithm (again due to Lehmer) is discussed by Payne, Rabung, and Bogyo² and works as follows. Define a congruence relationship by

$$X_n' \equiv A \cdot X_{n-1} \pmod{2^{31}}. \tag{4}$$

Performing the modulo operation on the product AX_{n-1} would give

$$AX_{n-1} = q2^{31} + r, (5)$$

where q is some quotient and r is the remainder and is strictly less than 2^{31} . Adding q to both sides of (4) we get

$$X_n = X_n' + q \equiv AX_{n-1} \pmod{2^{31}-1}.$$
 (6)

This form gives the desired modulus of $2^{31} - 1$, if there is no overflow in the addition of $X_n' + q$. If there is overflow, to correct it we merely add a constant of 1 to get

$$X_n \equiv X_n' + q + 1 \pmod{2^{31}} = A \cdot X_{n-1} \pmod{2^{31}-1},$$
 (7)

which is again, the desired result.

This division simulation algorithm is very easily implemented on the System/360 and saves considerable execution time over conventional division.

B. Shuffling. The sequence produced by the generator (3) does appear to consist of independent, uniformly distributed numbers for most purposes.

We realize that the numbers are not actually independent, due to the procedure used to generate them. It has been proposed that a sequence of such numbers be further randomized, or "shuffled," to improve upon the appearance of randomness (see, for instance, Knuth³). Serial correlation tests are usually employed to detect lack of independence in a sequence and at least one generator, RANDU, known to perform badly in a three-dimensional serial test was improved by shuffling. These tests will be discussed elsewhere. The various shuffling procedures which have been put forward have had little empirical validation.

The package described here has a built-in shuffling mechanism and it works as follows. A table of 128 random integers is maintained in the package. The starting values in the table represent members of the sequence (3) lagged by one million integers starting with an arbitrary seed. When a new integer is generated by the algorithm, its right-most seven bits are masked-off to form an index into the table $(2^7=128)$. The integer in the table indexed by the right-most seven bits is returned to the caller and that table entry is replaced by the integer just generated. In essence, we are taking "chunks" of 128 numbers from the basic sequence and shuffling them before they are used.

This particular shuffling scheme is dependent on the choice of the modulus. For a modulus of 2^{31} the right-most bits of a congruential random number generator are non-random and their use in this scheme would defeat the purpose of shuffling. However, with a modulus of $2^{31} - 1$ and the positive primitive root multiplier $A = 7^5$, the right-most bits are quite random and the desired results are obtained.

C. Uniform (0.0,1.0) random numbers. So far, we have discussed how to generate uniform random integers over the range 1 to $m = 2^{31} - 1$. In most applications, uniform random numbers over the range 0.0 to 1.0 are desired. In theory, the uniform integers, X_i , are divided by m to produce these numbers, as

$$U_{i} = X_{i}/m. \tag{8}$$

In actual implementation on the System/360, the integer result is algebraically shifted right seven bits and a normalized floating point exponent is logically OR'ed on to it. The result is a properly normalized floating point random number over the range 0.0 to 1.0, usually referred to as a "real" uniform number.

D. Normally distributed random deviates. The uniformly distributed random numbers described above are not only useful in their own right, but form the basis of transformations into random numbers with other probability distributions. One of the most important of these distributions is the Normal distribution.

There are several methods of approximating a Normal distribution with uniform random numbers. One of the oldest and, unfortunately, most common is the "sum of k uniforms method." The algorithm is based on the fact that the uniform (0.0,1.0) distribution has a mean of 1/2 and a standard deviation of $\sqrt{1/12}$. The algorithm works as follows:

$$X = \frac{\sum_{i=1}^{k} U_i - k/2}{\sqrt{k/12.0}}$$
 (9)

The random deviate X is approximately normally distributed with mean 0 and variance 1. The approximation is not as good as other methods and it is rather time consuming in that k uniforms must be generated and then summed. It was basically devised to overcome the very time consuming multiply and divide operations in older computers.

A more accurate algorithm is known as the <u>Box-Muller method</u> or <u>Polar method</u> which is actually a rejection method due to von Neumann. The method requires the generation of two uniforms to produce two independent Normals. It is based on the distribution of points inside the unit circle. The method is more accurate than the "sum of k uniforms method" (in fact, theoretically perfect). However, it does require two square roots and two natural logarithm operations which are generally rather time consuming.

The algorithm used in the package described here is based on a method developed by Marsaglia and is known as the "rectangle-wedge-tail" method. This algorithm is by far the fastest algorithm available for generating normally distributed random numbers, although it requires more memory than the Polar method.

The second volume of Knuth's "The Art of Computer Programming" gives a complete and detailed description of the algorithm. Briefly, the positive half of the Normal density curve is discretized into 37 rectangles, wedges, and a tail as in Figure 1. All of the rectangles are uniformally distributed densities. The wedges are approximated by "nearly linear densities." Finally, the tail distribution is computed by a modification to the Polar method. The normal density, f(x), is then given by the composite function.

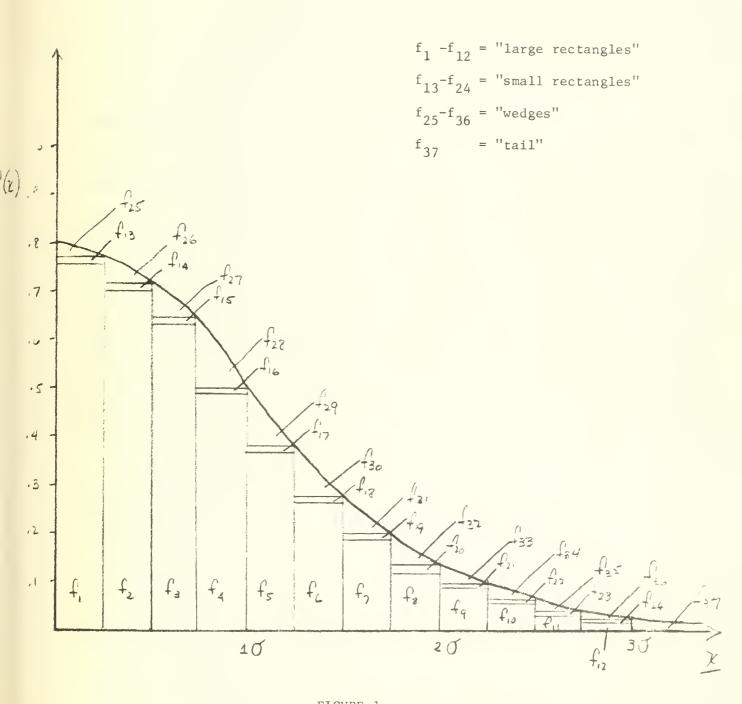


FIGURE 1

RECTANGLE-WEDGE-TAIL METHOD OF APPROXIMATING THE NORMAL DENSITY

$$f(x) = p_1 f_1(x) + p_2 f_2(x) + ... + p_{37} f_{37}(x),$$
 (10)

where

$$\sum_{i=1}^{37} p_{i} = 1,$$

the densities f_1 to f_{24} are the rectangles; f_{25} to f_{36} are the wedges; and f_{37} is the tail. The first twelve uniformly distributed rectangles are used 88% of the time. This makes for an extremely fast algorithm for the majority of deviates. When the tail is sampled, the deviate is generated by a modified Polar method and still quite satisfactory.

This generator for Normal deviates, like nearly all others, produces deviates with zero mean and unit variance. To change the scale and shape to any mean, μ , and the standard deviation, σ , we apply the linear transformation

$$Z = \mu + \sigma X \tag{11}$$

where z now has the desired shape and scale parameters.

E. Exponential distribution. Another probability distribution of major interest in simulations is the exponential. The cumulative distribution function and probability density function for the exponential are respectively

$$F(x) = 1 - e^{-\lambda x}, \qquad (12)$$

$$f(x) = \lambda e^{-\lambda x}.$$
 (13)

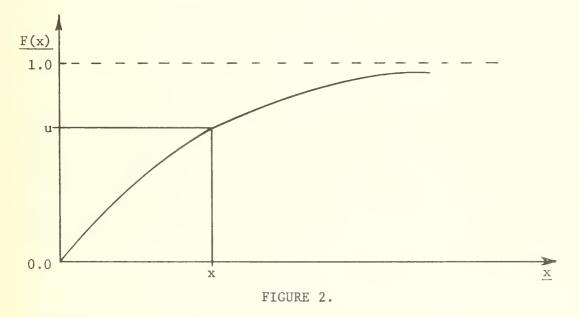
The expected value of the exponential distribution is:

$$E[X] = 1/\lambda. \tag{14}$$

The problem of generating exponential deviates reduces to one of generating "unit" exponentials, i.e. those with λ = 1, and then multiplying the result by whichever λ is necessary to give the desired distribution.

One of the most common methods of generating numbers from distributions other than the uniform is to use the <u>inverse transformation</u>

<u>technique</u> (see Gaver and Thompson⁴). This can be described graphically,
as in Figure 2, with a plot of the distribution function



CUMULATIVE DISTRIBUTION FUNCTION OF THE EXPONENTIAL DISTRIBUTION

The range of the abscissa, X, is infinite in extent. However, the range of the ordinate, F(x), is (0.0,1.0), the range of uniform (0,1) random variables. The inverse transformation technique is to generate a uniform random number, say U, and use this as the ordinate. The exponential deviate, say X, is the abscissa point corresponding to the intersection of the ordinate and the curve.

Mathematically, this technique is expressed as

$$u = F(x) = 1 - e^{-x}, \qquad \lambda = 1,$$

$$x = F^{-1}(u),$$
(15)

where u is the uniform random number. This inverse transformation is rather easily implemented for exponentially distributed random variables via natural logarithms since we get

$$F^{-1}(U) = -\ln(1-U),$$

or by the symmetry of the uniform distribution

$$F^{-1}(U) = -\ln(U).$$

Perhaps the most common implementation of exponential deviate generators is this natural logarithm transformation. It is mathematically appealing as well as trivial to program, given the usual FORTRAN subroutines.

The exponential deviate generator in the LLRANDOM package is based on Marsaglia's method of dividing the probability density into a series of rectangles, wedges, and a tail. Although more complicated to program and larger in size, this method is approximately 40% faster than the logarithmic transformation.

For a survey of the generation of normal and exponentially distributed variables see Ahrens and Dieter 5 .

III. HOW TO USE THE PACKAGE.

The random number package described here is intended solely for use on the IBM System/360 or System/370 computers. The package consists of one Assembler F control section (CSECT) with nine entry points and two FORTRAN IV function subprograms. The names of the entry points and their functions are summarized in Table 1.

The subroutine entry point OVFLOW has no calling arguments and should be called once and only once at the beginning of the user's main FORTRAN program. The function subprograms RNORTH and REXPTH are called by the Assembler routine as needed and should not be called by the user. The eight additional entry points are the names of the actual routines to generate the random numbers. There are four types of random numbers which can be generated:

- (1) uniformly distributed integers on the range 1 to $2^{31} 1$;
- (2) uniformly distributed single precision floating point numbers between 0.0 and 1.0;
- (3) single precision floating point normal deviates with mean zero and variance 1; and
- (4) single precision floating point exponential deviates with mean 1.

There is a <u>separate</u> entry point for each of the four types if shuffling of the sequence is desired.

For all eight entry points, the FORTRAN calling sequence is the same, namely:

CALL (entry point) (IX, A, N)

where

(entry point) refers to the routine desired,

viz. INT, SINT, RANDOM, SRAND, NORMAL, SNORM, EXPON, or SEXPON;

| ENTRY | FUNCTION |
|--------|---|
| OVFLOW | Calls SPIE, handles fixed point overflows. (Must be called once at start of program.) |
| INT | Generates integer random numbers. |
| SINT | Generates shuffled integer random numbers. |
| RANDOM | Generates single precision floating point (0.0,1.0) random numbers. |
| SRAND | Generates single precision floating point (0.0,1.0) shuffled random numbers. |
| NORMAL | Generates single precision floating point normal deviates $(\mu=0,\sigma=1)$. |
| SNORM | Generates shuffled single precision floating point normal deviates $(\mu=0,\sigma=1)$. |
| EXPON | Generates single precision floating point exponential deviates $(\lambda=1)$. |
| SEXPON | Generates shuffled single precision floating point exponential deviates $(\lambda=1)$. |

TABLE 1.

ENTRY POINT NAMES OF CONTROL SECTION OVFLOW

- is the starting value of the sequence and may contain <u>any</u> integer number between 1 and 2147483647. This variable should <u>not</u> be altered by the user during the execution of the program, unless it is desired to repeat a sequence of random numbers.
- A is either a scalar or vector variable and is the location with a specified dimension into which the random number or numbers are stored (see next parameter). Note that for entry points INT and SINT, this argument should be of INTEGER type.
- N is an integer variable or constant designating how many random numbers are to be generated during this call. If N is greater than 1, A above must be a vector dimensioned at least as large as N. If N is equal to 1, then A may be scalar.

Some sample programs are given below:

(1) To generate 1000 consecutive integer random numbers:

INTEGER*4 M(1000)

CALL OVFLOW

IX = 1234567

CALL INT (IX, M, 1000)

END

(2) To generate 25 shuffled single precision floating point normal deviates and scale to mean 10 and standard deviation 5:

REAL*4 A(25)

CALL OVFLOW

JJ = 1936748

N = 25

```
CALL SNORM (JJ, A, N)
    DO 1 I = 1,25
    A(I) = A(I)*5.0 + 10.0
1 CONTINUE
    END
(3)
    To generate one single precision floating point exponential
    deviate with mean 6:
    CALL OVFLOW
    19 = 98367221
    CALL EXPON (19, E, 1)
    E = E*6.0
    END
```

A. Implementation. LLRANDOM was designed and coded to run under Operating System/360 (OS). The Assembler Language control section contains a SPIE (Set Program Interrupt Exit) macro instruction which is a part of the OS Supervisor Services. This macro enables LLRANDOM to correct for the fixed point overflows resulting from the division simulation algorithm.

The remainder of the assembly coding is in Basic Assembler Language (BAL), i.e. no other macro calls or supervisor calls. To run LLRANDOM under another operating system for the System/360, an appropriate substitution for the SPIE macro would be necessary.

As currently programmed, LLRANDOM has the following memory requirements:

| MODULE | SIZE IN BYTES (DECIMAL) |
|--------------------------|----------------------------|
| Assembler CSECT | 3571 |
| FORTRAN function RNORTH | 1512 |
| FORTRAN function REXPTH | 1106 |
| Total memory requirement | 6189 |

The System/360 internal timer is rather crude for timing the execution of programs. The following times are therefore approximate timings for the generation of pseudo-random numbers on a System/360 Model 67-2.

| ENTRY POINT | TIME IN MICROSECONDS | |
|-------------|---|----|
| INT | 10.7 | |
| SINT | 15.7 | |
| RANDOM | 15.6 | |
| SRAND | 20.0 | |
| NORMAL | 57.5 (Polar method takes 349 microseconds) | |
| SNORM | 65.8 | |
| EXPON | 59.1 (Logarithm method take 132 microseconds) | es |
| SEXPON | 68.4 | |

B. Future Enhancements. The normal and exponential deviate routines in LLRANDOM are patterned after a package, SUPER-DUPER, available from Professor G. Marsaglia at McGill University in Montreal. It is available at the Naval Postgraduate School. Marsaglia uses a different multiplier, A, and modulus, m, in his congruential generator from that used in LLRANDOM and he then exclusive OR's this result with the output of a feedback shift register generator. SUPER-DUPER provides only one deviate per call and does not provide for shuffling the sequence.

The two FORTRAN function subprograms, RNORTH and REXPTH, are taken (with slight modification) directly from SUPER-DUPER. Among the changes to be made to LLRANDOM will be to rewrite RNORTH and REXPTH in System/360 Assembly Language and incorporate them directly into the package.

We have experienced occasions where large-scale simulations have been coded in FORTRAN using double precision variables. The fact that LLRANDOM returns single precision numbers causes some inconvenience. To alleviate this problem we will provide the capability in LLRANDOM to return single precision numbers into double precision variables or arrays. Note that the values returned will still be single precision; however, they will be stored properly into double precision locations.

Finally, additional entry points will be added to provide single precision floating point gamma deviates. Shuffling of the gamma deviates will also be available.

Other enhancements are under consideration.

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| POSTGRADUATE | R5,XWRD R13,ATBLE R13,SA2+4 R1,24(,13 R4,0(,R1) R5,0(,R1) R14,R12,1 |
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This report is intended to describe an interim version of a computer program package for random number generation on the IBM System/360. The package, when called by a FORTRAN IV program, will deliver either a single value or an array (of specified size) of single precision uniformly, normally, or exponentially distributed pseudo-random deviates, or a single value or an array of uniformly distributed integers between 1 and 2³¹-1. The package also has the ability (optional) to "shuffle" the pseudo-random numbers to obtain "better" statistical properties.

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